

DAILY TRENDS – Tables (3/14/23)

Key Interest Rates	3/13/23	3/14/23	Change
Fed Funds Target Rate (FFTR)	4.75	4.75	0.00
BSBY - 1-month	4.74	4.73	↓ (0.01)
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.83	4.66	↓ (0.17)
US Treasury - 3-Month	4.87	4.88	↑ 0.01
US Treasury - 2-Year	4.03	4.20	↑ 0.17
US Treasury - 10-Year	3.55	3.64	↑ 0.09
3-Month / 10-year Treasury Yield Curve Spread	(1.32)	(1.24)	↑ 0.08
2-Year / 10-year Treasury Yield Curve Spread	(0.48)	(0.56)	↓ (0.08)

Key Interest Rates	3/8/23	3/9/23	3/10/23	3/13/23	3/14/23	5-Day Change
Fed Funds Target Rate (FFTR)	4.75	4.75	4.75	4.75	4.75	0.00
BSBY - Overnight	4.634	4.624	4.632	4.625	4.635	↑ 0.001
BSBY - 1-month	4.665	4.687	4.713	4.742	4.732	↑ 0.067
SOFR - Overnight	4.550	4.550	4.550	4.550	0.000	0.000
SOFR - 30-Day Average	4.558	4.558	4.558	4.558	4.558	0.000
SOFR - Term Rate - 1-Month	4.776	4.847	4.860	4.827	4.660	↓ (0.117)
US Treasury - 3-Month	5.06	5.05	5.01	4.87	4.88	↓ (0.18)
US Treasury - 2-Year	5.05	4.90	4.60	4.03	4.20	↓ (0.85)
US Treasury - 10-Year	3.98	3.93	3.70	3.55	3.64	↓ (0.34)
YC Spread - 3-Month / 10-year Treasury	(1.08)	(1.12)	(1.31)	(1.32)	(1.24)	↓ (0.16)
YC Spread - 2-Year / 10-year Treasury	(1.07)	(0.97)	(0.90)	(0.48)	(0.56)	↑ 0.51

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